

ABSTRACT

A predictive automated routing system provides efficient and optimized securities trading. A User creates a personalized Best Execution Profile by selecting one or more statistical measures and by assigning respective weighting values to the selected statistical measures. The profile is transmitted to the User's broker/dealer at the time of or in advance of order placement and the broker/dealer stores the Best Execution Profile. The User-defined execution quality preferences, as indicated by the Best Execution Profile, are matched to the execution quality statistics for a plurality of market centers to determine which market center is most likely to execute the trade consistent with the User's trade execution quality preferences. Once a predictive match has been established, the order is automatically routed to the market center most likely to execute the trade consistent with the User-defined Best Execution Profile.

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